

Syndicated Term Loan Portfolio of Domestic Entities (1)

Billions of dollars; levels, not seasonally adjusted

		2013	2014	2015	2016	2017	2018	2018				2019	
								Q1	Q2	Q3	Q4	Q1	
Depository institutions (2)													
1	Total credit amount outstanding (3)	158.3	193.4	260.8	341.4	402.6	443.0	401.8	405.8	407.0	443.0	443.4	1
2	With missing default risk	17.3	20.1	18.1	21.8	90.8	110.6	98.4	105.8	105.1	110.6	106.9	2
3	With no default risk	10.8	15.4	19.3	24.5	25.2	42.7	33.8	43.0	16.8	42.7	25.3	3
4	With default risk between 0 percent and less than 0.5 percent	72.7	91.4	134.9	168.7	173.6	180.0	161.7	155.7	176.3	180.0	199.4	4
5	With default risk between 0.5 percent and less than 1 percent	27.6	30.1	39.1	55.0	49.7	46.6	46.2	48.5	49.0	46.6	48.7	5
6	With default risk between 1 percent and less than 2.5 percent	22.9	26.4	36.2	49.5	42.8	40.3	40.6	35.4	38.4	40.3	41.0	6
7	With default risk between 2.5 percent and less than 5 percent	2.3	5.5	4.9	7.8	7.2	13.2	8.0	7.6	11.0	13.2	11.0	7
8	With default risk between 5 percent and less than 10 percent	1.9	2.0	2.6	4.8	6.1	3.9	7.1	4.7	4.3	3.9	4.8	8
9	With default risk between 10 percent and less than 25 percent	1.7	1.6	3.5	3.3	3.0	3.0	2.8	2.0	3.3	3.0	3.1	9
10	With default risk between 25 percent and less than 100 percent	0.1	0.0	0.2	0.6	0.8	0.3	0.5	0.3	0.2	0.3	0.1	10
11	In default	0.9	0.8	1.9	5.3	3.3	2.4	2.7	2.9	2.6	2.4	3.1	11
Other financial institutions													
12	Total credit amount outstanding (4)	409.5	448.1	482.8	574.7	701.4	785.4	738.8	770.2	769.5	785.4	776.7	12
13	With missing default risk	172.1	211.0	168.3	175.1	339.4	399.3	378.6	402.7	399.7	399.3	401.2	13
14	With no default risk	115.2	113.4	102.4	155.2	132.1	94.8	138.4	141.8	76.4	94.8	86.7	14
15	With default risk between 0 percent and less than 0.5 percent	31.2	61.2	84.5	98.4	63.9	68.2	61.4	67.0	69.8	68.2	73.9	15
16	With default risk between 0.5 percent and less than 1 percent	14.6	9.9	16.1	25.2	21.3	32.9	19.7	26.6	31.3	32.9	34.4	16
17	With default risk between 1 percent and less than 2.5 percent	20.7	16.9	44.6	51.1	39.5	48.8	36.5	31.0	48.3	48.8	51.1	17
18	With default risk between 2.5 percent and less than 5 percent	5.3	12.0	28.6	29.9	38.1	76.9	35.7	30.3	61.0	76.9	67.6	18
19	With default risk between 5 percent and less than 10 percent	12.7	7.5	12.8	16.4	40.4	34.6	42.9	47.5	55.1	34.6	33.8	19
20	With default risk between 10 percent and less than 25 percent	6.4	7.6	7.0	7.5	9.8	19.1	9.0	5.9	17.7	19.1	17.7	20
21	With default risk between 25 percent and less than 100 percent	2.7	2.1	0.9	2.1	0.4	1.1	0.8	0.3	0.6	1.1	0	21
22	In default	28.4	6.6	17.7	13.8	16.3	9.7	15.7	17.2	9.6	9.7	10.2	22

(1) Default risk is the two-year through-the-cycle probability of default provided by the reporting financial institution.

(2) Includes bank holding companies, financial holding companies, national banks, nonmember banks, state member banks, federal savings banks, state savings banks, credit unions, and savings and loan associations.

(3) From 2009Q4 to 2016Q4, the data contain only the loans reported by 18 expanded reporters that filed on the quarterly frequency. From 2017Q1 on, all reporters file on a quarterly frequency. For comparison, total outstanding credit reported by expanded filers was \$358 billion and total outstanding credit reported by all filers was \$430 billion.

(4) From 2009Q4 to 2016Q4, the data contain only the loans reported by 18 expanded reporters that filed on the quarterly frequency. From 2017Q1 on, all reporters file on a quarterly frequency. For comparison, total outstanding credit reported by expanded filers was \$541 billion and total outstanding credit reported by all filers was \$710 billion.